

**DECLARATION AND POWER OF ATTORNEY**

As a below named inventor(s), I hereby declare that:

My residence, post office address and citizenship are as stated below next to my name.

I believe I am the original, first and sole inventor, if only one name is listed below, or an original, first and joint inventor, if plural names are listed below, of the subject matter which is claimed and for which a patent is sought on the invention entitled

**METHOD FOR MODELING VOLATILITY**

and for which a patent application:

- ☒ is attached hereto (and includes amendment(s) filed on \_\_\_\_\_ (if applicable))
- ☐ was filed in the United States on \_\_\_\_\_ as Appln. Ser. No. \_\_\_\_\_, with amendment(s) filed on \_\_\_\_\_ (if applicable)
- ☐ was filed as PCT International Appln. No. \_\_\_\_\_ on \_\_\_\_\_ and was amended under PCT Article 19 on \_\_\_\_\_ (if applicable)

I hereby state that I have reviewed and understand the contents of the above-identified application, including the claims, as amended by any amendment referred to above.

I acknowledge the duty to disclose information known to me to be material to patentability as defined in Title 37, C.F.R. §1.56.

I hereby claim foreign priority benefits under Title 35, U.S.C. § 119 (a)-(d) or 365(b) of any foreign application(s) for patent or inventor's certificate, or 365(b) of any PCT international application which designated at least one country other than the United States of America, listed below, and have also identified below any foreign application for patent or inventor's certificate, or any PCT international application on this invention filed by me or my legal representatives or assignees and having a filing date before that of the application on which priority is claimed.

EARLIEST FOREIGN APPLICATION(S), IF ANY, FILED PRIOR TO THE FILING DATE OF THE APPLICATION			
APPLICATION NUMBER	COUNTRY	DATE OF FILING (day, month, year)	PRIORITY CLAIMED
			Yes <input type="checkbox"/> No <input type="checkbox"/>
			Yes <input type="checkbox"/> No <input type="checkbox"/>


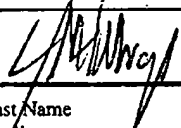
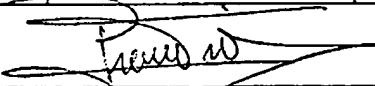
I hereby claim the benefit under Title 35, United States Code §119(e) of any United States provisional application(s) listed below.

APPLICATION NUMBER	FILING DATE
60/190,610	March 20, 2000

**POWER OF ATTORNEY:** As a named inventor(s), I hereby appoint the following attorneys, with full power of substitution and revocation, to prosecute this application and to transact all business in the United States Patent and Trademark Office connected therewith: Daniel A. Devito (Reg. No. 32,125), Edward V. Filardi (Reg. No. 25, 757), Constance S. Huttner (Reg. No. 35,903), Robert B. Smith (Reg. No. 28,538), Andrew F. Strobert (Reg. No. 35,375), John L. Dauer, Jr. (Reg. No. 39,953), Ian R. Blum (Reg. No. 42,336), Jose Esteves (Reg. No. 41,011), Guy Perry (Reg. No. 46,194), Matthew B. Zisk (Reg. No. 45,257), Todd J. Tiberi (Reg. No. 37,455), Douglas R. Nemec (Reg. No. 41,219), and Meir Y. Blonder (Reg. No. 40,517), all of Skadden, Arps, Slate, Meagher & Flom LLP, whose address is Four Times Square, New York, NY 10036.

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